



Backtest #40599 · AAPL · EVO\_EVOEVOEVOE\_v2085

ROI

+10.70%

Sharpe

0.87

Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The backtest shows a modest 10.70% ROI with a Sharpe ratio of 0.87, but the 50.0% win rate is statistically meaningless given only two total trades. This tiny sample size offers zero confidence in the strategy's robustness, as the 11.50% max drawdown could easily vanish or worsen with more data. The primary failure is the lack of sufficient trade frequency to validate the signal logic or risk management. You must extend the simulation to at least two hundred trades to establish any statistical significance before considering deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 10.70%     |
| Sortino Ratio   | 0.47       |
| Turnover        | 4.34x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$11069.61 |